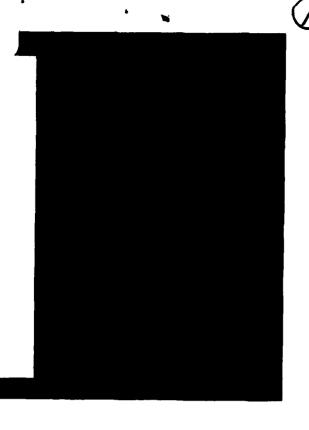
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NONLINEAR GRAVITY-CAPILLARY STANDING WAVES IN WATER OF ARBITRARY UNIFORM DEPTH

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ABSTRACT

Gravity-capillary standing waves in water of arbitrary uniform depth are considered. The classical perturbation calculation yields unbounded coefficients for some critical values of the depth. A perturbation solution valid at the first critical value of the depth is derived. It is found that two solutions exist at this critical value. Numerical computations indicate that these solutions are members of two different families of solutions. Graphs of the results are included.

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SIGNIFICANCE AND EXPLANATION

In recent years important progress has been achieved in the understanding of the effect of surface tension on nonlinear free surface flow problems. For example Schwarts and Vanden-Broeck (1979) constructed solutions of high accuracy for gravity-capillary progressive waves. Their results indicate the existence of a number of different continuous families of solutions.

In the present paper we consider gravity-capillary standing waves in water of arbitrary uniform depth. This problem was first considered by Concus (1962). He calculated the solution to third order as a power series expansion in the wave amplitude. He found that some of the series coefficients are unbounded for some critical values of the depth.

We present a perturbation solution valid at the first critical value of the depth. We show that two solutions exist at this critical value. In addition we use the numerical scheme derived by Vanden-Broeck and Schwartz (1981) to compute the solution in the neighborhood of the first critical value of the depth. We show that the two solutions obtained at the critical value are members of two different families of solutions. Similar properties were found by Schwartz and Vanden-Broeck (1979) for gravity-capillary progressive waves in the neighborhood of the first critical value of the capillary number.

The responsibility for the wording and views expressed in this descriptive summary lies with MRC, and not with the author of this report.

NONLINEAR GRAVITY-CAPILLARY STANDING WAVES IN WATER OF ARBITRARY UNIFORM DEPTH

Jean-Marc Vanden-Broeck

1. INTRODUCTION

The problem of gravity standing waves in water of arbitrary uniform depth was solved to third order by Tadjbakhsh and Keller (1960). Their method was applied by Concus (1962) to solve the more general problem which includes capillary as well as gravitational forces.

These perturbation expansions were obtained by imposing a uniqueness condition which excludes certain fluid depths. Concus (1964) showed that the values of the depth excluded by this condition form a denumerably infinite set which is densely distributed over the entire positive real line. It is therefore essentially impossible to satisfy the uniqueness condition in practice. However the solution obtained by Tadjbakhsh and Keller (1960) is satisfactory since it is defined for any value of the depth including those excluded by the uniqueness condition. These results are confirmed by the numerical calculations of Vanden-Broeck and Schwarts (1981).

The use of the uniqueness condition in the general problem with surface tension results in unbounded series coefficients for certain values of the depth (Concus (1962)). Although these values of the depth were excluded by the uniqueness condition, the perturbation solution is clearly not satisfactory for values of the depth close to these critical values.

In the present paper we construct a perturbation solution valid at the first critical value of the depth. We show that two different solutions can exist at this critical value. These solutions are similar to the "Wilton ripples" of the theory of gravity-capillary progressive waves (Wilton (1915), Pierson and Fife (1961), Schwartz and Vanden-Broeck (1979), Chen and Saffman (1979)).

In addition we use the numerical scheme derived by Vanden-Broeck and Schwarts (1981) to compute the solution in the neighborhood of the first critical value of the depth. We show that the two solutions obtained at the critical value are members of two different families of solutions.

We formulate the problem in the next section. The main results obtained by Concus (1962) are summarised in Section 3. The perturbation solution valid at the first critical value is derived in Section 4. The numerical results are presented in Section 5.

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2. PORMULATION

We consider the time-periodic two-dimensional potential flow of a fluid bounded below by a horizontal bottom and above by a free surface. We assume the motion to be periodic in the horizontal direction with wavelength λ . We measure lengths in units of $k^-=\lambda/2\pi$.

Following Concus (1962) we define the parameters γ and δ by the relations

$$\gamma = \frac{\sigma k^2}{\rho g} \tag{2.1}$$

$$\delta = \frac{\gamma}{1+\gamma} \tag{2.2}$$

Here σ is the surface tenion. For $\delta << 1$ the capillary effects are small, whereas for $(1-\delta) << 1$ they predominate.

We define Cartesian coordinates such that the motion is symmetric about the vertical plane x=0 and such that y=0 corresponds to the mean level. Let k h denote the mean depth, $\{kg(1+\gamma)\}^{1/2}w$ the angular frequency, $\{kg(1+\gamma)\}^{1/2}w$ t the time and a the amplitude of the linearized surface wave motion. Then we define k=k and let k=k k=1 denote the elevation of the free surface above the mean level and k=1 and k=1 the velocity potential.

In dimensionless variables the motion of the fluid is described by the equations (see Concus (1962))

$$\Delta \phi = 0 \quad \text{in} \quad 0 < x < \pi \quad \text{and} \quad -h < y < \varepsilon \eta(x,t) \tag{2.3}$$

$$(1 - \delta)\eta - \delta\eta_{xx}[1 + \epsilon^2\eta_x^2]^{-3/2} + \omega\phi_{t}$$

$$+\frac{1}{2}\varepsilon(\phi_{x}^{2}+\phi_{y}^{2})=0$$
 on $y=\varepsilon\eta(x,t)$ (2.4)

$$\phi_{y} = \omega \eta_{t} + \varepsilon \phi_{x} \eta_{x} \quad \text{on} \quad y = \varepsilon \eta(x,t) , \qquad (2.5)$$

$$\partial \phi / \partial n = 0$$
 on $x = 0$, $x = \pi$, $y = -h$, (2.6)

$$\eta_{x} = 0$$
 on $x = 0, x = \pi$, (2.7)

$$\int_{0}^{\pi} \eta(x,t) dx = 0 , \qquad (2.8)$$

$$\nabla \phi(x,y,t+2\pi) = \nabla \phi(x,y,t) , \qquad (2.9)$$

$$\int_{-h}^{0} \int_{0}^{\pi} \int_{0}^{2\pi} \phi(x,y,t) \sin t \cos x \, dt \, dx \, dy = 0 , \qquad (2.10)$$

and
$$\int_{-h}^{0} \int_{0}^{\pi} \int_{0}^{2\pi} \phi(x,y,t) \cos t \cos x dt dx dy = \frac{1}{2} \pi^{2} (\tanh h)^{1/2}.$$
 (2.11)

As noted by Tadjbakhsh and Keller (1960) and Concus (1962) a unique solution does not exist for those values of h, for which the frequency of the n^{th} spatial harmonic $\{n[1+\delta(n^2-1)\tanh\,nh\}^{1/2}$ is an integral multiple of the fundamental frequency (tanh h) $^{1/2}$ this yields the uniqueness condition

$$\frac{n[1+\delta(n^2-1)]\tanh nh}{\tanh h} \neq j^2 \text{ for } \left\{ \begin{matrix} n=2,3,\cdots \\ j=1,2,\cdots \end{matrix} \right\}. \tag{2.12}$$

3. PERTURBATION SOLUTION SATISFYING THE UNIQUENESS CONDITION (2.12)

Following Tadjbakhsh and Keller (1960), Concus (1962) sought a solution as an expansion in powers of ϵ . Thus

$$\varepsilon \eta = \varepsilon \eta^0(x,t) + \varepsilon^2 \eta^1(x,t) + \frac{1}{2} \varepsilon^3 \eta^2(x,t) + 0(\varepsilon^4)$$
 (3.1)

$$\varepsilon \phi = \varepsilon \phi^{0}(x,y,t) + \varepsilon^{2} \phi^{1}(x,y,t) + \frac{1}{2} \varepsilon^{3} \phi^{2}(x,y,t) + 0(\varepsilon^{4})^{2}$$
 (3.2)

$$\omega = \omega_0 + \varepsilon \omega_1 + \frac{1}{2} \varepsilon^2 \omega_2 + {}^0(\varepsilon^3)$$
 (3.3)

The solution of the zero order solution is given by

$$x^0 = \sin t \cos x \tag{3.4}$$

$$\phi^0 = (\omega_0/\sinh h)\cos t \cos x \cosh(y + h)$$
 (3.5)

$$\omega_0^2 = \tanh h \tag{3.6}$$

This solution is made unique by imposing the condition (2.12)

Concus (1962) derived the following expressions for the first and second order solutions

$$\eta^{1} = \frac{1}{8} \left[\frac{\omega_{0}^{2} + \omega_{0}^{-2}}{1 + 3\delta} + \frac{\omega_{0}^{-2} - 3\omega_{0}^{-6}}{1 - 3\delta\omega_{0}^{-4}} \cos 2t \right] \cos 2x \tag{3.7}$$

$$\phi^{1} = \beta_{0} + \frac{1}{8} (\omega_{0} - \omega_{0}^{-3}) t - \frac{1}{16} (3\omega_{0} + \omega_{0}^{-3}) \sin 2t$$

$$- \{3[\omega_{0} - 2\delta\omega_{0}^{-3} - (1 + 2\delta)\omega_{0}^{-7}]/16(1 - 3\delta\omega_{0}^{-4}) \cosh 2h\}$$

$$\sin 2t \cos 2x \cosh 2(y+h) \tag{3.8}$$

$$\omega_1 = 0 (3.9)$$

 $\eta^2 = b_{11} \sin t \cos x + b_{13} \sin 2t \cos 3x$

$$+ b_{31} \sin 3t \cos x + b_{33} \sin 3t \cos 3x$$
 (3.10)

 $\phi^2 = \beta_2 + \beta_{13} \cos t \cos 3x \cosh 3(y + h)$

+
$$\beta_{31}\cos 3t \cos x \cosh(y+h) + \beta_{33}\cos 3t \cos 3x \cosh 3(y+h)$$
 (3.11)

$$w_2 = \frac{1}{32} \left[\frac{-2w_0^5 - 3(1+9\delta^2)w_0 - 3(4+6\delta-9\delta^2-27\delta^3)w_0^{-3} + 9(1+5\delta+4\delta^2)w_0^{-7}}{(1+3\delta)(1-3\delta w_0^{-4})} \right]$$
(3.12)

where β_0 is an arbitrary constant. The constants b_{ij} and β_{ij} are defined by the relations (35) and (36) given by Concus (1962).

For $\delta=0$ the solution (3.4)-(3.12) reduces to the solution given by Tadjbakhsh and Keller (1960). It can easily be checked that all the terms are bounded for any value of h if $\delta=0$. Thus Tadjbakhsh and Keller's solution is a satisfactory third order solution for any value of $_4$ h.

For $6 \neq 0$, some of the terms appearing in ω_2 , η' and b_{33} are unbounded at the critical values of depth defined by the relations

$$1 - 3\delta u_0^{-4} = 0 (3.13)$$

$$1 - \delta(1 + 3u_0^{-4}) = 0 (3.14)$$

These critical values correspond respectively to n = j = 2 and n = j = 3 in (2.12).

In the next section we derive a perturbation solution valid at the first critical value of the depth, i.e. at the value of the depth defined by (3.13).

4. PERTURBATION SOLUTION AT THE FIRST CRITICAL VALUE OF THE DEPTH

We seek a perturbation solution of the form (3.1)-(3.3) valid when (3.13) is satisfied. We substitute the expansion (3.1)-(3.3) into the system of equations (2.3)-(2.11) and collect all terms of like powers of ϵ . The terms with ϵ to the first power in (2.4) and (2.5) are given by

$$(1-\delta)\eta^0 - \delta\eta_{xx}^0 + \omega_0\phi_t^0 = 0$$
 on $y=0$ (4.1)

$$\phi_y^0 - \omega_0 \eta_z^0 = 0$$
 on $y = 0$ (4.2)

Regulations (2.3) and (2.6)-(2.11) remain unchanged in form as equations for $\eta \neq -$ and w_{α} .

The terms of order ϵ^2 in (2.4), (2.5) and (2.11) are given by

$$(1-\delta)\eta^{1}-\delta\eta_{xx}^{1}+u_{0}\phi_{t}^{1}=F_{0} \quad \text{on} \quad y=0$$
 (4.3)

$$\phi_y^1 - \omega_0 \eta_t^1 = G_0 \quad \text{on} \quad y = 0 \tag{4.4}$$

$$\int_{-h}^{0} \int_{0}^{\pi} \int_{0}^{2\pi} \phi^{1} \cos t \cos x dt dx dy = 0$$
 (4.5)

Here Fo and Go are defined by

$$\mathbf{r}_0 = -\frac{1}{2} \left[(\phi_{\mathbf{x}}^0)^2 + (\phi_{\mathbf{y}}^0)^2 \right] - \omega_0 \eta^0 \phi_{\mathbf{ty}}^0 - \omega_1 \phi_{\mathbf{t}}^0$$
 (4.6)

$$G_0 = \eta_x^0 \phi_x^0 - \eta^0 \phi_{yy}^0 + \omega_1 \eta_t^0$$
 (4.7)

Equations (2.3) and (2.6)-(2.10) remain of the same form as equations in n, ϕ and ϕ .

The solution of the zero order problem defined by (2.3), (4.1), (4.2) and (2.6)-(2.11) is

$$\eta^0 = \sin t \cos x + \lambda \cos 2t \cos 2x$$
 (4.8)

$$\phi^0 = \frac{\omega_0}{\sinh h} \cos t \cos x \cosh(y+h) - \frac{\lambda \omega_0}{\sinh 2h} \sin 2t \cos 2x \cosh 2(y+h) \qquad (4.9)$$

$$\omega_0^2 = \tanh h \tag{4.10}$$

Here A is an arbitrary constant. Thus the solution of the sero order solution is not unique when (3.13) is satisfied.

Differentiating (4.3) with respect to t and substituting η_1^1 from (4.4) and $\eta_{\rm ext}^1$ from (4.4), after differentiating twice with respect to x, we obtain

$$-6\phi_{yxx}^{1} + (1-\delta)\phi_{y}^{0} + \omega_{0}^{2}\phi_{t}^{1} = H_{0} \quad \text{on} \quad y = 0$$
 (4.11)

Here Ho is defined by

$$H_0 = \omega_0 P_t^0 + (1 - \delta) G^0 - \delta G_{xx}^0 \tag{4.12}$$

Separation of variables yields for the solution of (2.3) subject to (2.6),

$$\phi^{1}(x,y,t) = \sum_{n=0}^{\infty} A_{n}(t)\cos nx \cosh n(y+h)$$
 (4.13)

Substituting (4.13) into (4.11) we obtain

$$w_0^2 \cosh nh A_n^n(t) + [(1 - \delta)n + \delta n^3] \sinh nh A_n(t)$$

$$= \frac{1}{\mu \pi} \int_{0}^{2\pi} H_{0} \cos nx \, dx \tag{4.14}$$

Here $\mu=1$ for n>0 and $\mu=2$ for n=0. Using (4.6)-(4.10) we can rewrite (4.14) in the form

$$\omega_0^2 \lambda_0^n(t) = \frac{1}{4} (3\omega_0^3 + \omega_0^{-1}) \sin 2t - 2\lambda^2 (\omega_0^3 \coth^2 2h + 3\omega_0^3) \sin 4t$$
 (4.15)

 $\omega_0^2 \cosh h A_1^u(t) + \sinh h A_1 = [2\omega_1 + \frac{\lambda}{4}(\omega_0^{-1} - 3\omega_0^3 + 4\omega_0 \coth 2h)] \cos t$

$$+\frac{\Lambda}{4} \left[4\omega_0 \coth 2h + \omega_0^{-1} + 21\omega_0^3\right] \cos 3t$$
 (4.16)

 $\omega_0^2 \cosh 2h A_2^n(t) + 2(1 + 3\delta) \sinh 2h A_2(t)$

$$= \left\{ \frac{3}{4} \left[\omega_0^3 - (1 + 2\delta) \omega_0^{-1} \right] - 2\lambda \omega_1 - 6\lambda \omega_1 \delta - 4\lambda \omega_1 \omega_0^2 \cot h + 2h \right\} \sin 2t \qquad (4.17)$$

 $w_0^2 \cosh 3h A_3^n(t) + (3 + 5\delta) \sinh 3h A_3(t)$

$$= \frac{\lambda \omega_0 \cos t}{t} \left[(4 + 48\delta) \cot \tanh 2h - (3 + 24\delta) \omega_0^{-2} - 3\omega_0^2 \right]$$

$$-\frac{\lambda\omega_0\cos 3t}{4} \left[(12 + 486)\coth 2h + (3 + 246)\omega_0^{-2} - 21\omega_0^2 \right]$$
 (4.18)

 $w_0^2 \cosh 4h A_4^n(t) + (4 + 606) \sinh 4h A_4(t)$

$$= \lambda^2 \omega_0 \sin 4t [(2 + 30\delta) \coth 2h + 2\omega_0 \coth^2 2h - 6\omega_0^2]$$
 (4.19)

 w_0^2 cosh nh $A_n^*(t) + [(1 - \delta)_n + \delta n^3] \sinh nh A_n(t) = 0$

for
$$n = 5,6,...$$
 (4.20)

From 2.9) and (4.13) it follows that A_n must be periodic in t with period 2% for $n \ge 1$ and from (3.13) and (4.20) that $A_n = 0$ for $n \ge 5$. The periodicity of A_1 requires the coefficient of $\cos t^n$ in (4.16) to be equal to zero. Thus

$$\omega_1 = \frac{\lambda}{8} (3\omega_0^3 - \omega_0^{-1} - 4\omega_0 \coth 2h)$$
 (4.21)

If we set A=0 in (4.15)-(4.21) we recover the system of equations derived by Concus (1962) for the first order solution. In particular the solution of (4.17) is then given by

$$A_2 = -\frac{3[\omega_0 - 2\delta\omega_0^{-3} - (1 + 2\delta)\omega_0^{-7}]}{16(1 - 3\delta\omega_0^{-4})\cosh 2h} \sin 2t$$
 (4.22)

This solution is unbounded since (3.13) is assumed to be satisfied. Therefore we do not set $\lambda = 0$ in (4.15).

We shall determine the constant λ in such a way that the solution of (4.17) is bounded. The appropriate compatability condition is obtained by multiplying (4.17) by sin 2t, integrating with respect to t from 0 to 2**, applying integration by parts twice to the term containing $\lambda^*_2(t)$ and using (3.13). Thus we find that the coefficient of sin 2t in the right hand side of (4.17) must be equal to zero. This yields the relation

$$A\omega_{1} = \frac{3[\omega_{0}^{3} - (1 + 2\delta)\omega_{0}^{-1}]}{8 + 24\delta + 16\omega_{0}^{2} \cot A + 2h}$$
 (4.22)

Substituting (4.21) into (4.22) we obtain

$$A = \pm \left\{ \frac{3[\omega_0^3 - (1 + 2\delta)\omega_0^{-1}]}{[1 - 3\delta + 2\omega_0^2 \cot anh \ 2h][3\omega_0^3 - \omega_0^{-1} - 4\omega_0 \cot anh \ 2h]} \right\}$$
(4.23)

The remaining part of the calculation follows closely the work of Tadjbakhsh and Keller (1960) and Concus (1962). Integrating (4.15)-(4.19) we obtain

$$\lambda_0 = -\frac{1}{16} (3\omega_0 + \omega_0^{-3}) \sin 2t$$

$$+ \frac{\lambda^2}{8} (\omega_0 \cot^2 2h + 3\omega_0) \sin 4t + \alpha_0 t + \beta_0 \qquad (4.24)$$

$$A_1 = -\lambda [4\omega_0 \coth 2h + \omega_0^{-1} + 21\omega_0^3] [32\sinh h]^{-1}$$
 (4.25)

$$\lambda_2 = \alpha_2 \sin 2t \tag{4.26}$$

 $\lambda_3 = \lambda \omega_0 \cos t[(4 + 48\delta) \cot anh 2h]$

$$- (3 + 24\delta)\omega_0^{-2} - 3\omega_0^2 [(12 + 20\delta)\sinh 3h - \omega_0^2 \cosh 3h]^{-1}$$

- $A\omega_0 \cos 3t[(12 + 48\delta) \cot anh 2h$

+
$$(3 + 24\delta)\omega_0^{-2}$$
 - $21\omega_0^2$ [$(12 + 20\delta)\sinh 3h - 36\omega_0^2\cosh 3h$]⁻¹ (4.27)

 $A_4 = A^2 \omega_0 \sin 4t[(2 + 30\delta) \cot h 2h + 2\omega_0 \cot h^2 2h - 6\omega_0^2]$

$$[(4 + 606) \sinh 4h - 16\omega_0^2 \cosh 4h]^{-1}$$
 (4.28)

Here α_0 , β_0 and α_0 are constants to be determined. Substituting (4.13) into (4.3) we obtain

$$(1 - \delta)\eta^{1} - \delta\eta^{1}_{XX} = F_{0} - \omega_{0} \sum_{n=0}^{4} A_{n}^{i}(t)\cos nx \cosh nh$$
 (4.29)

where F_0 and $A_n(t)$ are defined by (4.6) and (4.24)-(4.28). The function n_1 is therefore defined as the solution of (4.29) subject to (2.7). The constant a_0 in (4.24) is evaluated by integrating (4.29) with respect to x between 0 and π and using (2.7) and (2.8). Thus we find

$$\alpha_0 = \frac{1}{8} \omega_0 - \frac{1}{8} \omega_0^{-3} + \frac{A^2 \omega_0}{2} (1 - \cot^2 2h)$$
 (4.30)

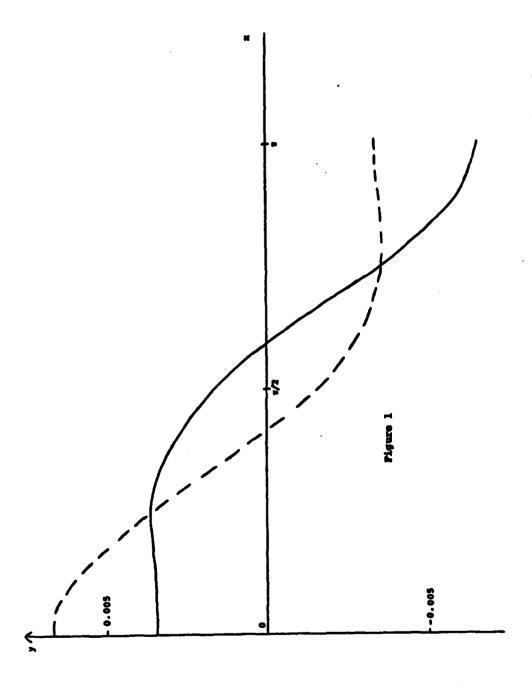
This completes the determination of the first order solution. It still contains an arbitrary constant α_2 . This constant would be determined at second order in a way similar to the way A was determined at first order. However we shall not do this in this paper.

Equation (4.23) implies the existence of two solutions when (3.13) is satisfied. Relations (3.3) and (4.21) show that one solution is characterized by a frequency larger than the zero-order frequency and the other solution by a frequency smaller. The wave profiles given by these two possibilities are illustrated in Figure 1. These solutions are very similar to the "Wilton ripples" of the theory of gravity capillary progressive waves (Wilton (1915), Pierson and Fife (1961), Vanden-Broeck and Schwartz (1979), Chen and Saffman (1979)).

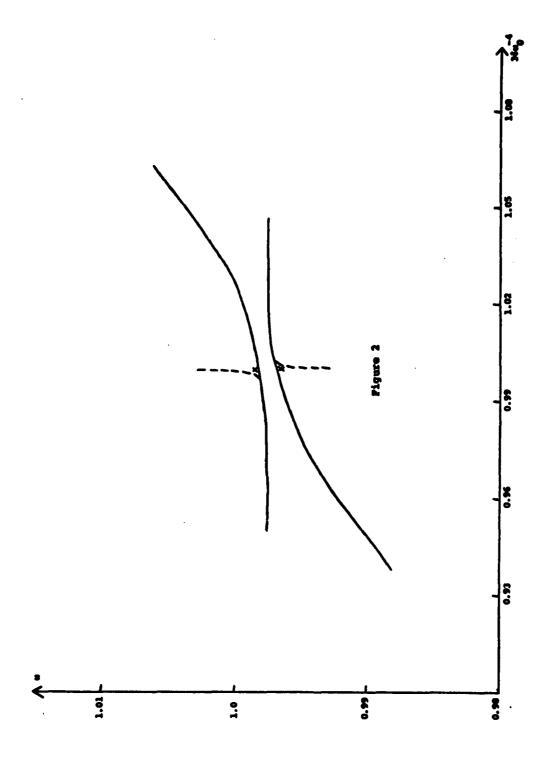
In the next section we show that these two solutions are members of two different families of solution.

5. NUMERICAL RESULTS

Concus (1962) solution is satisfactory for values of the depth far enough away from the critical values (3.13) and (3.14). The solutions derived in Section 4 are correct at the critical value (3.13). Perturbation solutions valid for values of the depth near but not equal to the critical value (3.13)



These Profiles of the surface of the standing wave at $t=\pi/2$. These curves are based on equation (4.8) with $\epsilon=0.005$ and h=3. The solid curve corresponds to A > 0 and the broken curves to A < 0. Figure 1.



Values of ω as a function of $36\omega_0^{-4}$ for $\varepsilon=0.005$ and h=3. The solid curves correspond to the numerical computation, the broken curve to Concus' perturbation solution and the two crosses to the solutions calculated in Section 4. Figure 2.

could be obtained by using the P.L.K. method. An example of such a perturbation calculation can be found in Pierson and Fife (1961).

In the present work, we compute numerical solutions uniformly valid near the first critical value of the depth.

Vanden-Broeck and Schwartz (1981) derived a numerical scheme to compute pure gravity standing waves. Their numerical procedure is generalized to include the effect of surface tension by replacing their equation (2) by the equation (2.4). The numerical procedure then follows closely the method outlined in Section III of their paper.

Numerical values of ω as a function of $3\delta\omega_0^{-4}$ for $\varepsilon=0.005$ and h=3 are shown in Figure 2. These values were obtained with N=4 in the equations (15) and (16) given by Vanden-Broeck and Schwartz (1981). Concus' perturbation solution for ω is represented by the broken line in Figure 2. It is defined by (3.3), (3.6), (3.9) and (3.12). This solution is unbounded when $3\delta\omega_0^{-4}=1$. The two crosses in Figure 2 correspond to the perturbation solution of Section 4. They are defined by (3.3), (3.6), (4.22) and (4.23). These two solutions are in fair agreement with the numerical values.

The numerical results of Figure 2 and similar results obtained for different values of the depth indicate that the solutions derived in Section 4 are members of two different families of solutions. One family of solutions agrees with Concus perturbation solution for $3\delta\omega_0^{-2} < 1$ as $\epsilon \to 0$ and the other family agrees with Concus perturbation solution for $3\delta\omega_0^{-2} > 1$. Similar properties were found by Schwartz and Vanden-Broeck (1979) for gravity-capillary progressive waves in the neighborhood of the first critical value of the capillary number.

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20. ABSTRACT (Continue on reverse side if necessary and identify by block number)

Gravity-capillary standing waves in water of arbitrary uniform depth are considered. The classical perturbation calculation yields unbounded coefficients for some critical values of the depth. A perturbation solution valid at the first critical value of the depth is derived. It is found that two solutions exist at this critical value. Mumerical computations indicate that these solutions are members of two different families of solutions. Graphs of the results are included.

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